



## AFFILIATES

### STELIOS BEKIROS

Affiliate Research Professor

## CONTACT

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## BIOGRAPHY

Stelios Bekiros obtained a Diploma, BSc and an MEng in Electrical and Computer Engineering from National Technical University of Athens (NTUA). He also holds an MSc in Decision Sciences (spec. Statistics, Financial Engineering, Operations Research and Computer Science) and a PhD in Big Data Science & Computational Econometrics with Machine Learning from Athens University of Economics and Business (AUEB). He has more than twenty-two years of postdoctoral research and teaching experience in many distinguished universities, centers and research institutions, mainly in the Netherlands, Italy, France, UK and Greece. He was a faculty member/research fellow at the European Institute for Statistics, Probability, Stochastic Operations Research and its Applications (EURANDOM), Technical University of Eindhoven, at the Center for Nonlinear Dynamics in Economics and Finance (CeNDEF) of the Faculty of Economics and Econometrics of the University of Amsterdam, at the Department of Economics of the European University Institute (EUI) in Florence (Italy), at the Hellenic Ministry of Finance, at the Centre of Planning and Economic Research (KEPE), at the Department of Acc. & Finance of the AUEB, at the IPAG Business School in Paris, France, and at the Decision Support Systems Laboratory of the National Technical University of Athens.

Professor Bekiros has been awarded numerous prestigious Grants including the Max Weber Fellowship - the largest postdoctoral programme in the social sciences in the world hosted by the EUI and funded by the European Commission (DG Education) – three MSCA Fellowships & Awards for pioneering work on multidisciplinary research, many national grants/awards by the EU, NWO, RC-AUEB/GSRT and he was appointed Scientific director of European EC projects (FP-7, H2020) at EU universities and institutions. Professor Bekiros holds Habilitations for Full Professor (Abilitazione Prima Fascia) in many sectors including Econometrics, Economic Statistics, Mathematical & Quantitative Methods in Economics, Insurance & Finance, Economic Policy etc. He was elected in 2019 Full Professor of Economic Statistics at the Dept. of Statistical Sciences of the University of Padova, Italy. He is Chair Full Professor of FinTech/AI, Econometrics & Data Science at the Faculty of Economics, Management (FEMA) of the University of Malta, Research Full Professor at the IPAG Business School, Senior Fellow of the LSE Health Center at the

Department of Health Policy, London School of Economics (LSE), Senior fellow at the Rimini Centre for Economic Analysis (RCEA), senior fellow of LABEX ReFi / Financial Regulation Lab, ADEMU affiliated researcher at the European University Institute and visiting fellow. Professor Bekiros has also worked in other research positions in the academia and as an engineering & financial expert consultant in the public and private sector.

IDEAS, Web of Science and Scopus, rank Prof. Bekiros among the top 5% authors worldwide.

He is the only researcher who has been awarded 3 prestigious Marie Skłodowska-Curie (MSCA) Fellowships by the EU (2011, 2013, 2015) for pioneering multidisciplinary work at the intersection of many scientific fields, as well as a Max Weber Fellowship in economics (2009).

He has participated in numerous conferences and academic seminars and has been an invited speaker in many prestigious universities and institutions. During the last twenty two years he has served as principal investigator, project manager or team member in many European and national research projects (e.g., H2020, FP7, Max Weber Programme, EC-MSCA, Netherlands organization for scientific research-NWO, EU 3rd Framework Programme, EIB, EC DG-XIII/ESPRIT, EPET-II/Hellenic Ministry of Development, Cyprus RPF/Penek etc.). Professor Bekiros strongly emphasizes multidisciplinary, interdisciplinary and trans-disciplinary research through applying Future Technologies approaches from Quantum Computing, Blockchain, Economics, Computer Science & Software Engineering, IoT, Big Data Science, Machine Learning, Artificial Intelligence, Physics, Electrical Engineering, Cognitive sciences/Psychology, Bioinformatics, Medicine etc. in studying the complexity of economic and social systems.

Professor Bekiros serves as expert evaluator for the NSERC (Natural Sciences and Engineering Research Council of Canada) and the NSF (USA), expert evaluator for the QS Reputation Survey – QS World University Rankings, expert evaluator/vice-chair for the European Commission (EU-REA panels, Horizon 2020), expert evaluator for the Swiss National Science Foundation (SNF), a WES expert for Ifo Institute (Leibniz Institute for Economic Research, University of Munich), expert project evaluator for “la Caixa Barcelona Institute” Banking Foundation, economic expert for the Bank of Finland, CEPR, Oxford University, international expert for Paris Region Fellowship Programme (ParisRegionFP), H2020 Orientation Service de la Recherche et Culture Scientifique while he is a regular evaluator of Research Centre of AUEB (RC-AUEB) & GSRT (Hellenic Ministry of Education).

He is Editor-in-Chief, Editor, Co-Editor and Assc Editor for more than 20 prestigious Journals: “Chaos, Solitons & Fractals”, Elsevier; “Economics – Innovative And Economic Research Journal”, De Gruyter; “INFORMS Journal on Applied Analytics (IJAA) (formerly Interfaces)”; “Entropy” Journal; “Big Data Analytics”, Springer-Nature; “Journal of Economic Surveys” Wiley, “Risk Analysis”, Wiley; “Journal of Forecasting”, Wiley; “Computational Economics”, Springer; “Review of Behavioral Economics”; “Review of Behavioral Finance”; “Quantitative Finance & Economics”; “International Review of Financial Analysis”, Elsevier; “Journal of International Financial Markets Institutions & Money”, Elsevier; “Finance Research Letters”, Elsevier; “Heliyon”, Elsevier; “Emerging Markets Finance and Trade”, Taylor & Francis;

“International Review of Economics & Finance”, Elsevier; “Alexandria Engineering Journal”, Elsevier; “Forecasting” journal; “Technology in Society”, Elsevier etc.

His work, with presently over 320 articles, has been published in the most highly esteemed academic journals and in books and proceedings in many scientific fields. He has currently more than 10 articles under review in distinguished journals and writes one book and a collective volume.

His research interests include among other *Quantum Machine Learning & Artificial Intelligence, Blockchain Technology, Complex Systems, DeFi, FinTech, Big Data Science, IoT, Chaos and Econophysics, Epigenomics, Computational Medicine, Bioinformatics, Computational Econometrics, Extreme and Bayesian Statistics, Complex Systems, Financial Engineering, Macro-Finance, OR, Behavioral Finance, Electrical & Computer Engineering* etc. He acts as a referee for top journals in many scientific disciplines aside from economics, and in 2010 he was given the best reviewer award by the prestigious European Journal of Operational Research (EJOR, Elsevier), and in 2016 by the Journal of Empirical Finance (Elsevier). He is a member of the European Area Business Cycle Network (EABCN), the Econometric Society, Royal Economic Society, the European Economic Association, the Society of Financial Econometrics, the IEEE Computational Intelligence Society, INFORMS, the Society for Computational Economics (SCE), the Society for Economic Measurement (SEM) and the Rimini Centre for Economic Analysis (RCEA). He is Senior Fellow at the LSE Health Center of London School of Economics (LSE).

Beyond his academic profile, Prof. Bekiros holds an MMUS in music theory and guitar performance in most genres, including jazz, classical, hard rock, gypsy, ethnic and fusion. He served in the military, specifically in Armor (black berets) and Artillery (blue berets) Arms, where he was trained for active combatant unrestricted service II (equivalent 1-A USA). Stelios is inspired by the philosophies of all martial arts. He is an accomplished Black belt Dan Ju-Jitsu Master, a Mixed Martial Arts (MMA) instructor, an ISU certified Self-defense instructor by the International StreetFighting Union, and a disciple of DAS streetfighting system. He has certified seminar training in Aikido, and knowledge of advanced armed and unarmed combat techniques in the Israeli elite special forces system of Krav-Maga.

## EDUCATION

2005: Ph.D. in Econometrics & Finance, Athens University of Economics and Business

2001: MSc in Decision Sciences, Athens University of Economics and Business

1999: Engineer in Electrical & Computer Engineering, National Technical University of Athens

1999: Dipl. & BSc in Electrical & Computer Engineering, National Technical University of Athens

## TEACHING AREAS

Quantum Machine Learning & Artificial Intelligence, Blockchain Technology, Complex Systems, DeFi, FinTech, Big Data Science, IoT, Chaos and

## RESEARCH AREAS

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Econophysics, Epigenomics, Computational Medicine, Bioinformatics, Computational Econometrics, Extreme and Bayesian Statistics, Complex Systems, Financial Engineering, Macro-Finance, OR, Behavioral Finance, Electrical & Computer Engineering	Econophysics, Epigenomics, Computational Medicine, Bioinformatics, Computational Econometrics, Extreme and Bayesian Statistics, Complex Systems, Financial Engineering, Macro-Finance, OR, Behavioral Finance, Electrical & Computer Engineering
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## PROFESSIONAL EXPERIENCES

Since 2014: Afiliate Research Fellow, IPAG Business School, IPAG LAB

Since 2011: Department of Acc. & Finance, AUEB

Since 2008: Department of Economics, European University Institute

2007 – 2009: Department of Quantitative Economics (UvA), Center for Nonlinear Dynamics Economics and Finance

## SELECTED PUBLICATIONS

Bank Capital Shocks and Countercyclical Requirements: Implications for Banking Stability and Welfare. *Journal of Economic Dynamics and Control*, 2018, forthcoming (with R. Nilavongse and G. S. Uddin)

Herding Behavior, Market Sentiment and Volatility: will the Bubble resume? *The North American Journal of Economics and Finance*, 2017, Vol. 42, pp. 107-131 (with Brian Lucey, G. S. Uddin, M. Jlassi, K. Naoui)

Nonlinear Dynamics of Equity, Currency and Commodity Markets in the aftermath of the global financial crisis. *Chaos, Solitons & Fractals*, 2017, Vol. 103, pp. 342-346 (with S. Lahmiri and G. S. Uddin)

Disturbances and Complexity in Volatility Time Series. *Chaos, Solitons & Fractals*, 2017, forthcoming. (with S. Lahmiri)

Clustering of Short and Long-Term Co-Movements in International Financial and Commodity Markets in Wavelet Domain. *Physica A: Statistical Mechanics and its Applications*, 2017, Vol. 486, 15 pp. 947-955 (with S. Lahmiri and G. S. Uddin)

Nonlinear Forecasting of Euro Area Industrial Production using Evolutionary approaches. *Computational Economics*, 2017, pp. 1-10 (with C. Avdoulas)

The Asymmetric Relationship between Returns and Implied Volatility: Evidence from Global Stock Markets. *Journal of Financial Stability*, 2017, Vol. 30, pp. 156-174 (with M. Jlassi, K. Naoui, G. S. Uddin)

Money supply and inflation dynamics in the Asia-Pacific economies: a time-frequency approach. *Studies in Nonlinear Dynamics & Econometrics*, 2017, Vol. 21(3) (with Ahmed T. Muzaffar, Gazi S. Uddin and Javier Vidal-García)

Black Swan Events and Safe Havens: the Role of Gold in Globally Integrated Emerging Markets. *Journal of International Money and Finance*, 2017, Vol 73, Part B, pp. 317-334 (with S. Boubaker, D. Nguyen and G. S. Uddin).

Information Diffusion, Cluster Formation and Entropy-Based Network Dynamics in Equity and Commodity Markets. *European Journal of Operational Research*, 2017, Vol 256, 3, pp. 945-961 (with D. Nguyen, L. Sandoval and G. Uddin)

Exchange Rates and Fundamentals: Co-movement, Long-run relationships and Short-run Dynamics. *Journal of Banking and Finance*, Vol. 39, pp. 117-134, 2014

Fuzzy Adaptive Decision-making for Boundedly Rational Traders in Speculative Stock Markets. *European Journal of Operational Research*, Vol 202(1), pp. 285–293, 2010.

Heterogeneous Trading Strategies with Adaptive Fuzzy Actor-Critic Reinforcement Learning: A Behavioral Approach. *Journal of Economic Dynamics and Control*, Vol. 34(6), pp. 1153-1170, 2010.